

FIG. 1.

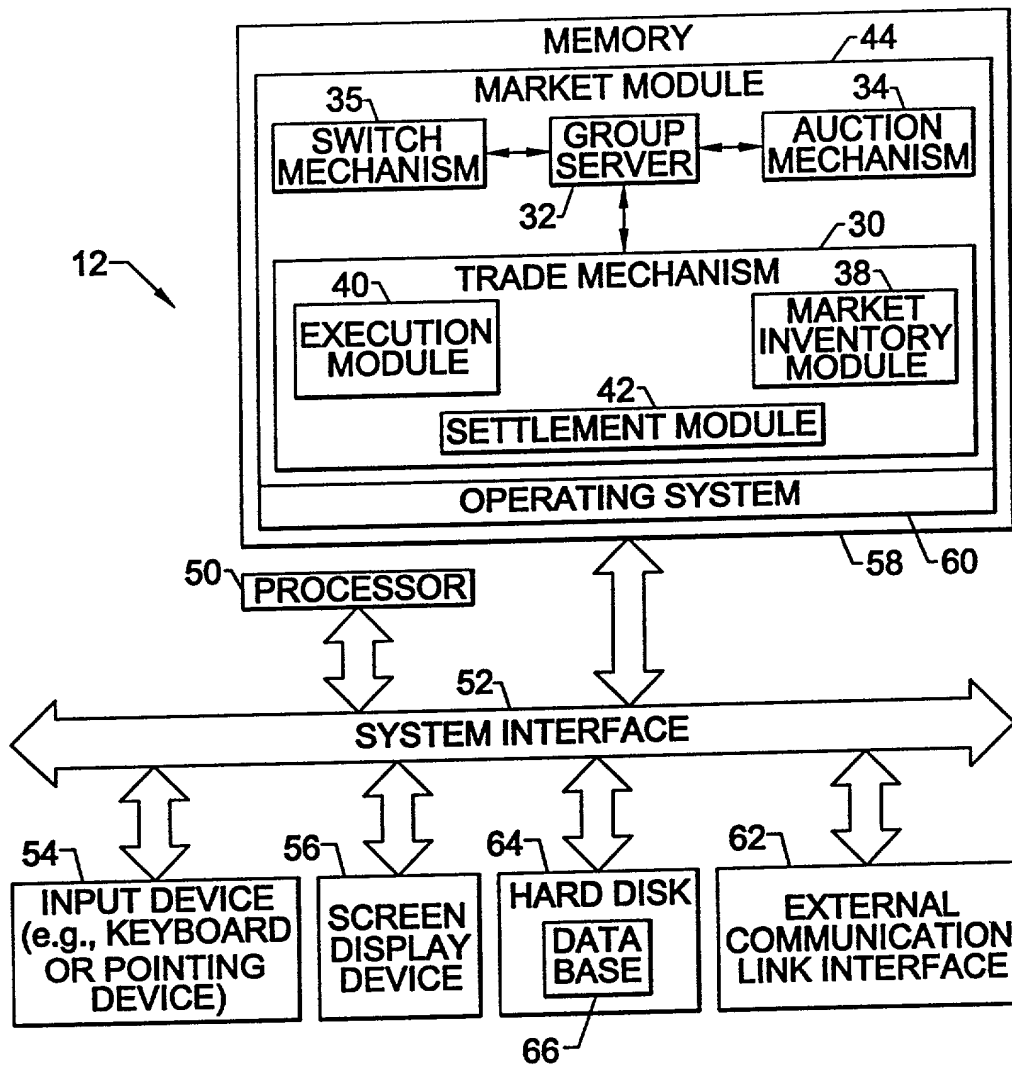


FIG. 2.

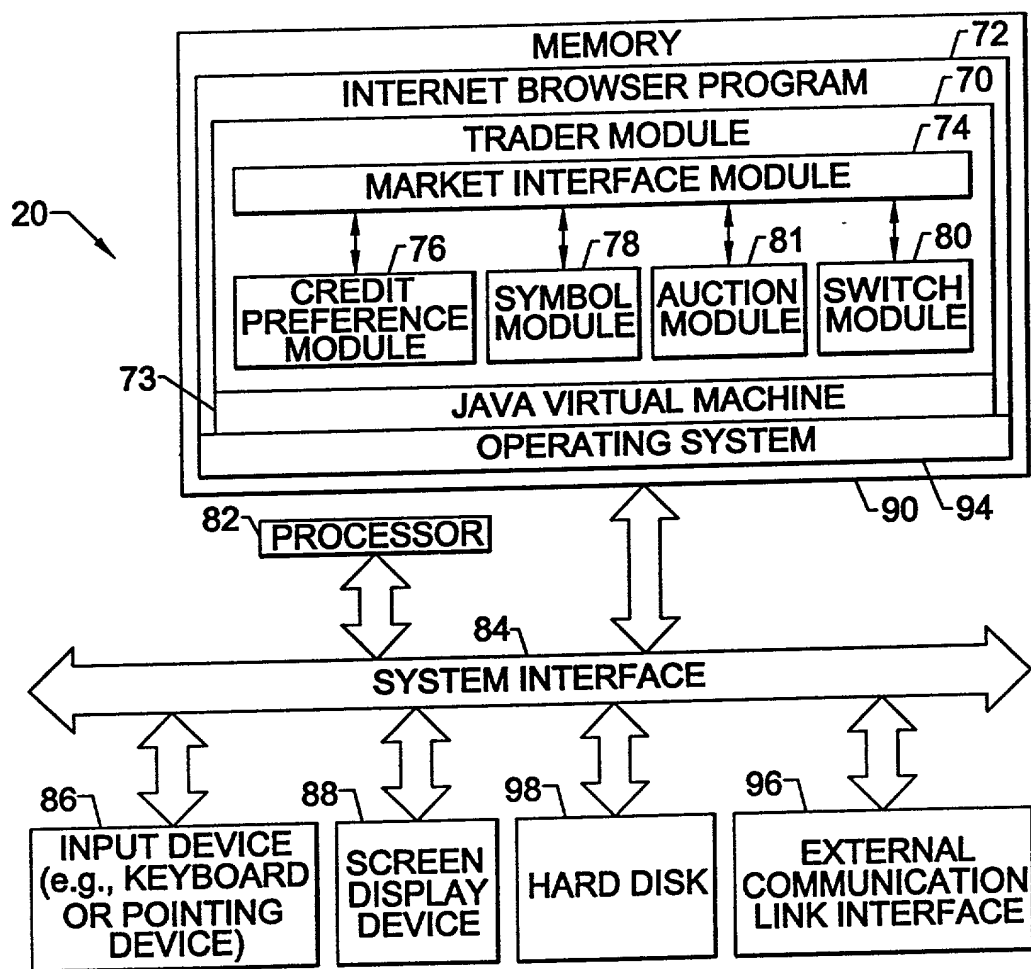


FIG. 3.

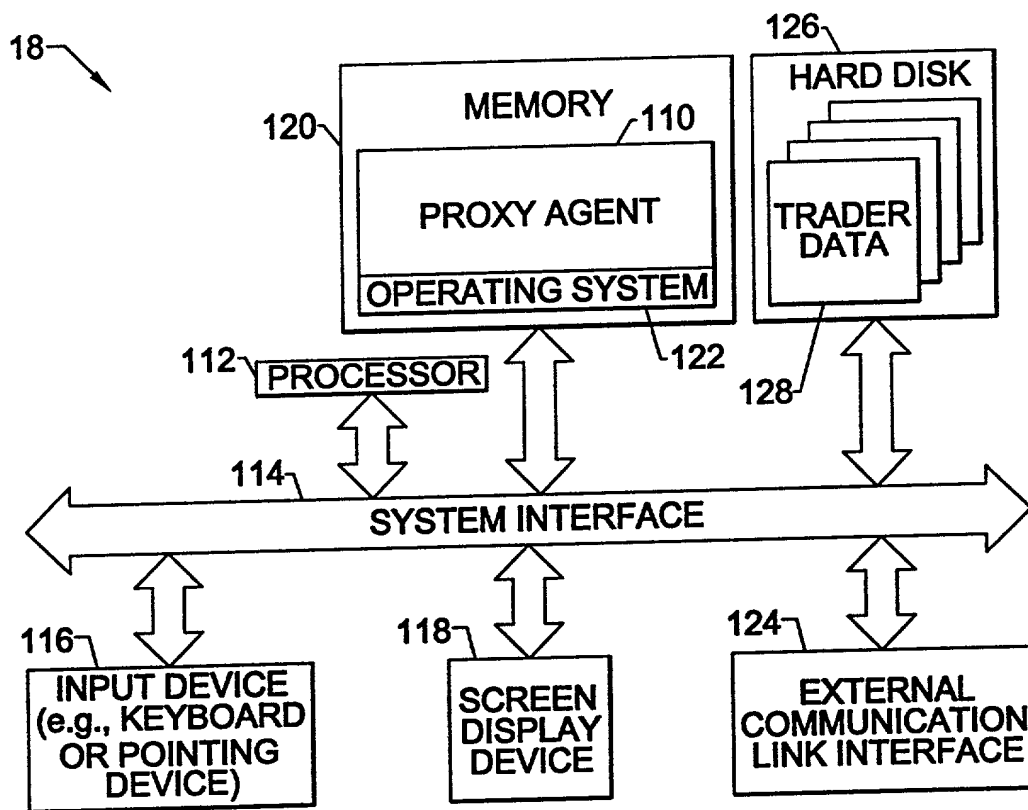


FIG. 4.

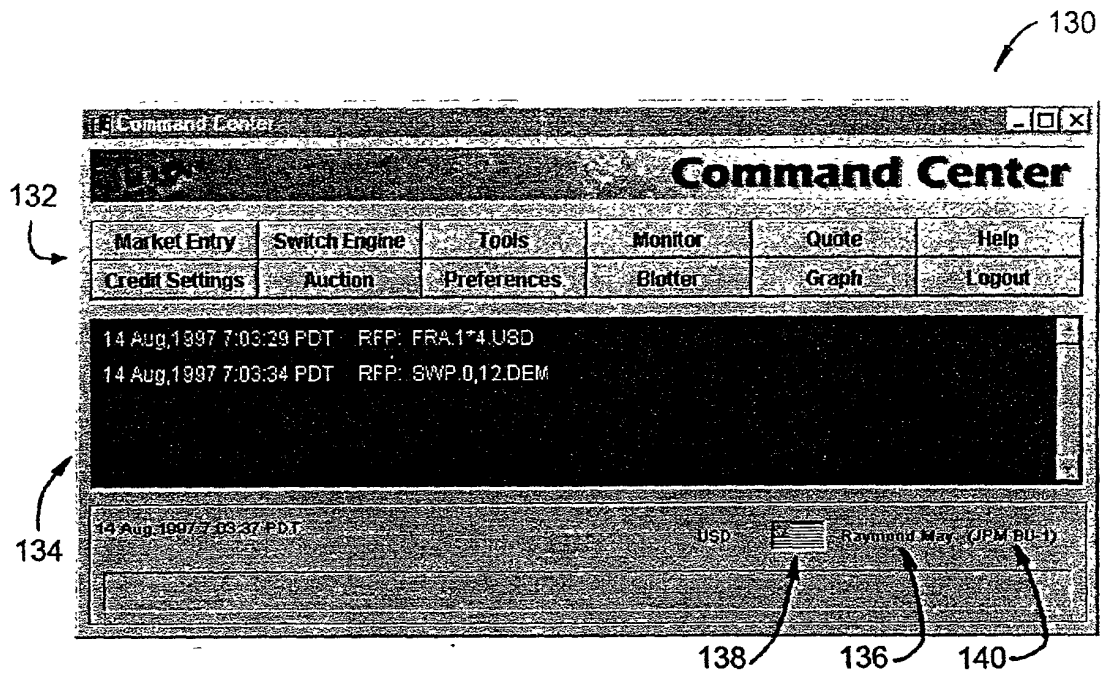


FIG. 5.

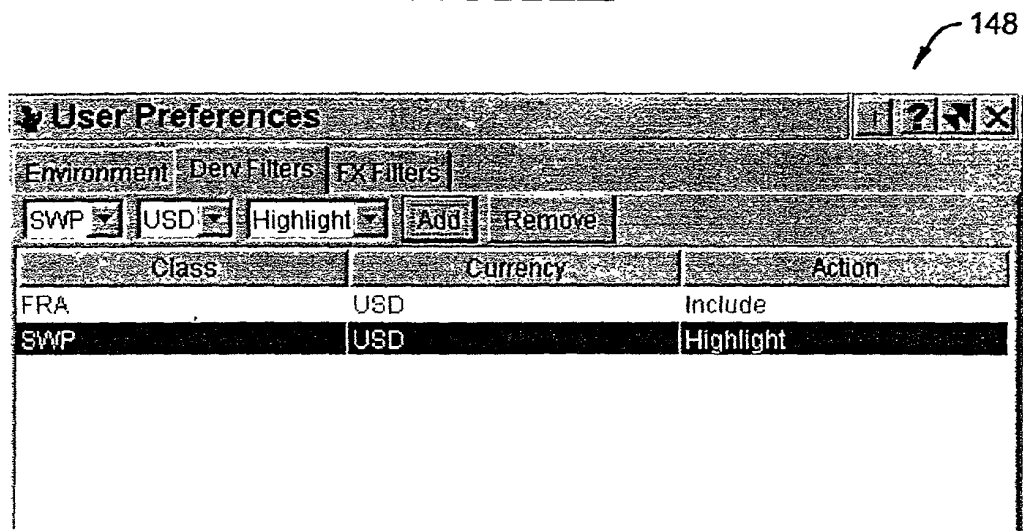


FIG. 6A.

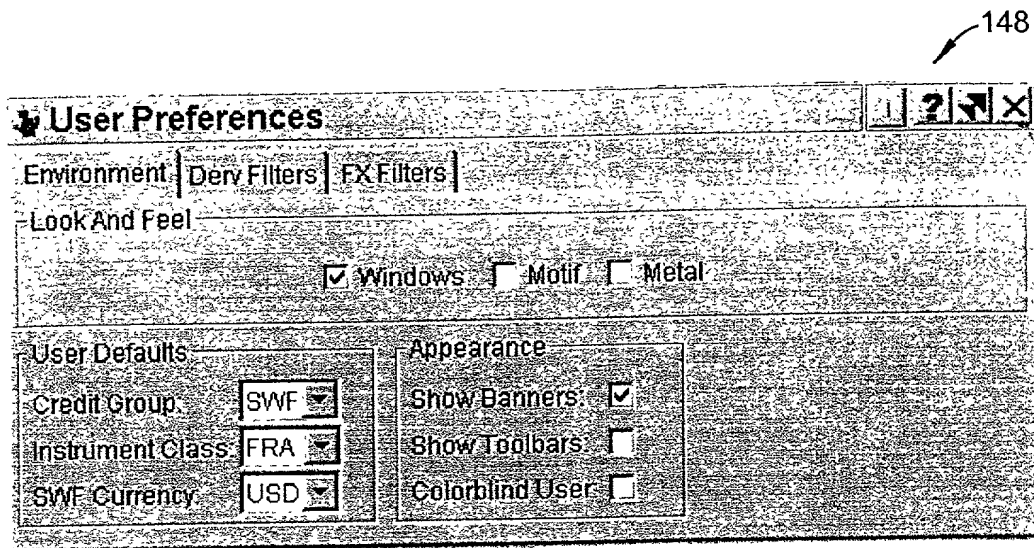


FIG. 6B.

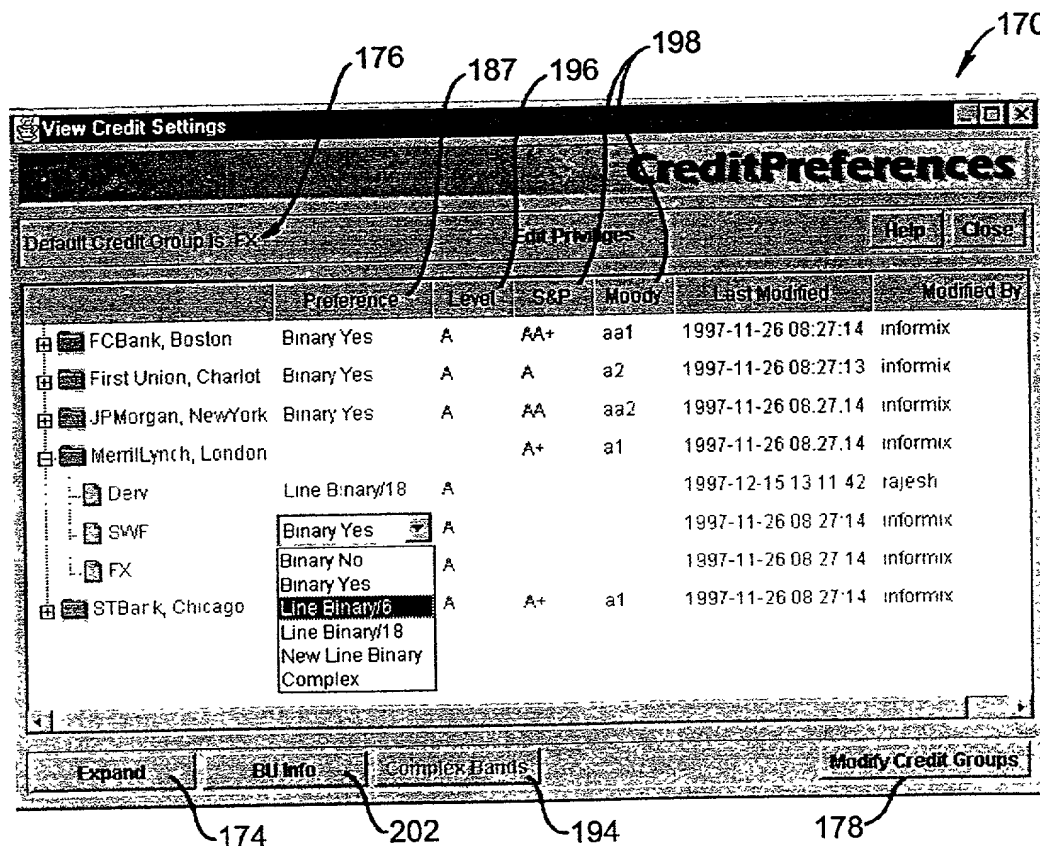
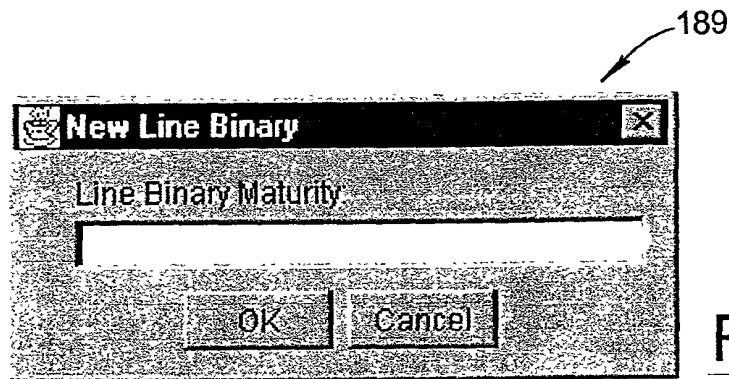
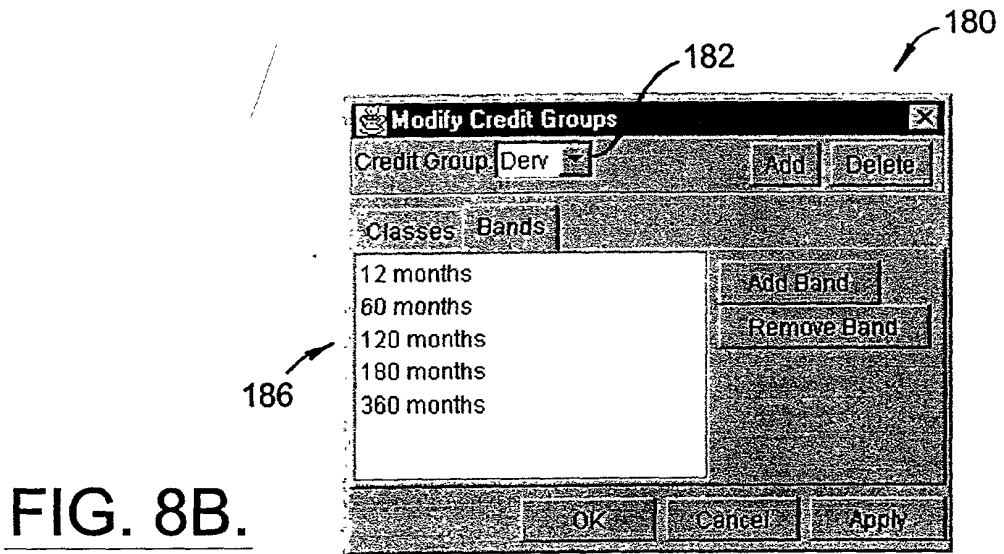
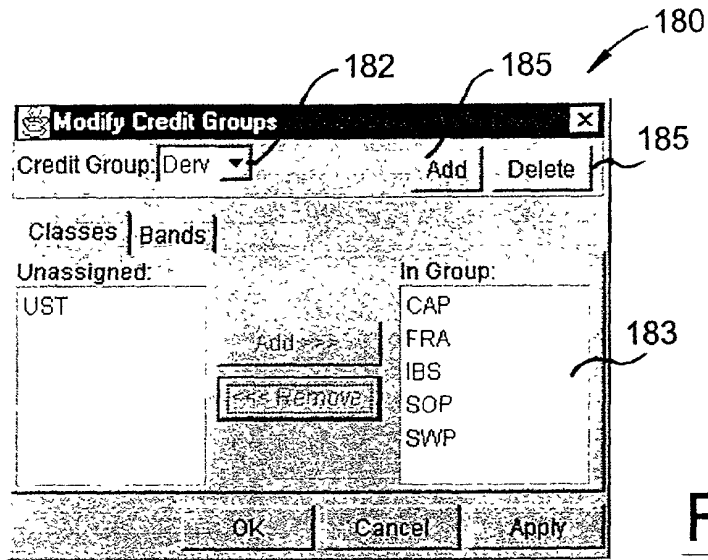


FIG. 7.



190

Complex Preference

FCBank, Boston (Derv)

Maturity	Exposure (\$mm)
12 months	
60 months	
120 months	
180 months	
360 months	

OK Cancel Apply

FIG. 9B.

FIG. 10.

204

First Citizens Credit Data

First Citizens Close

First Citizens

Internal Facility#:

Telephone:

Internal Comments:

Internal reference#:

Internal net MTM:

Internal Gross MTM:

Internal # Deals:

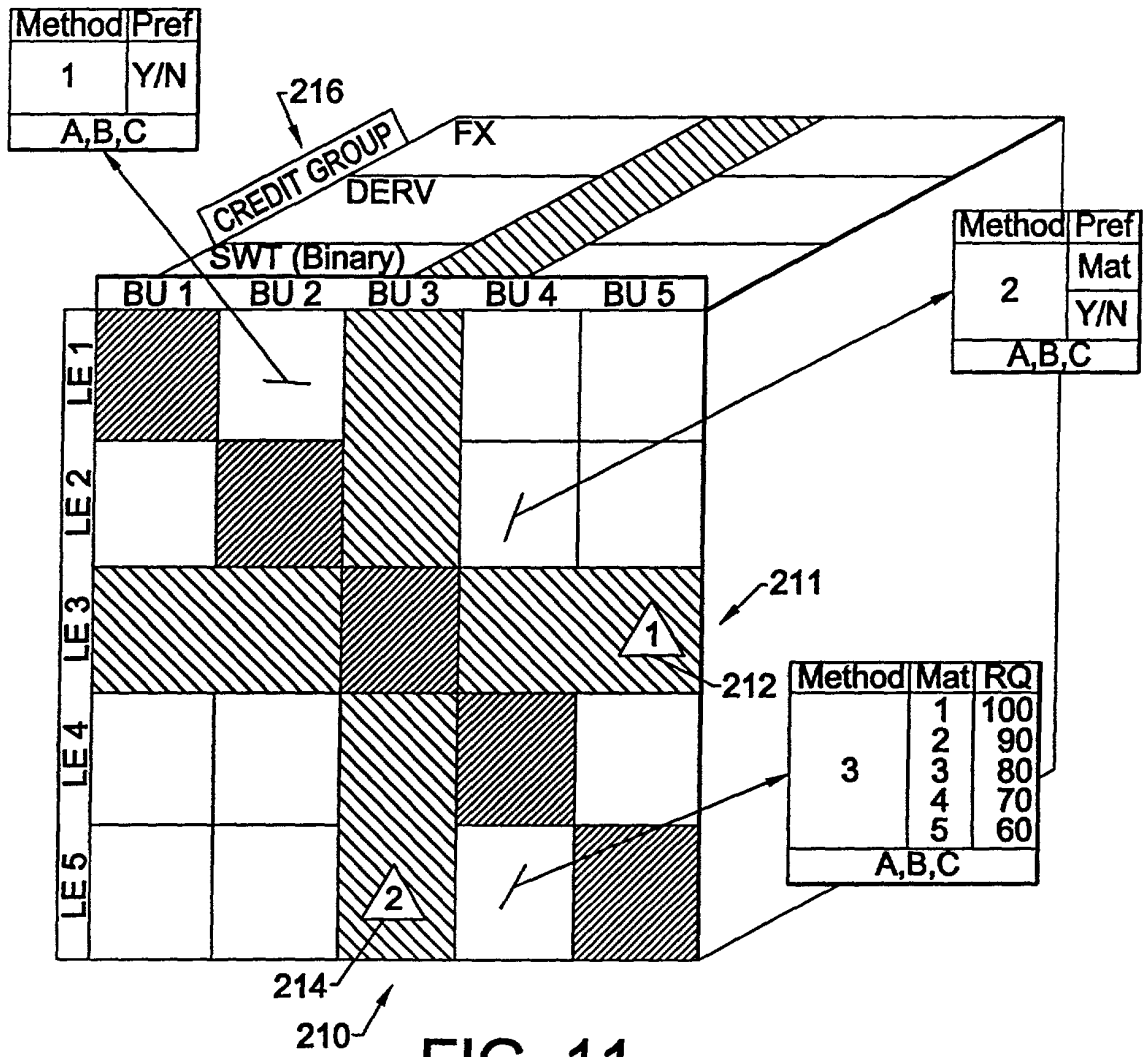


FIG. 11.

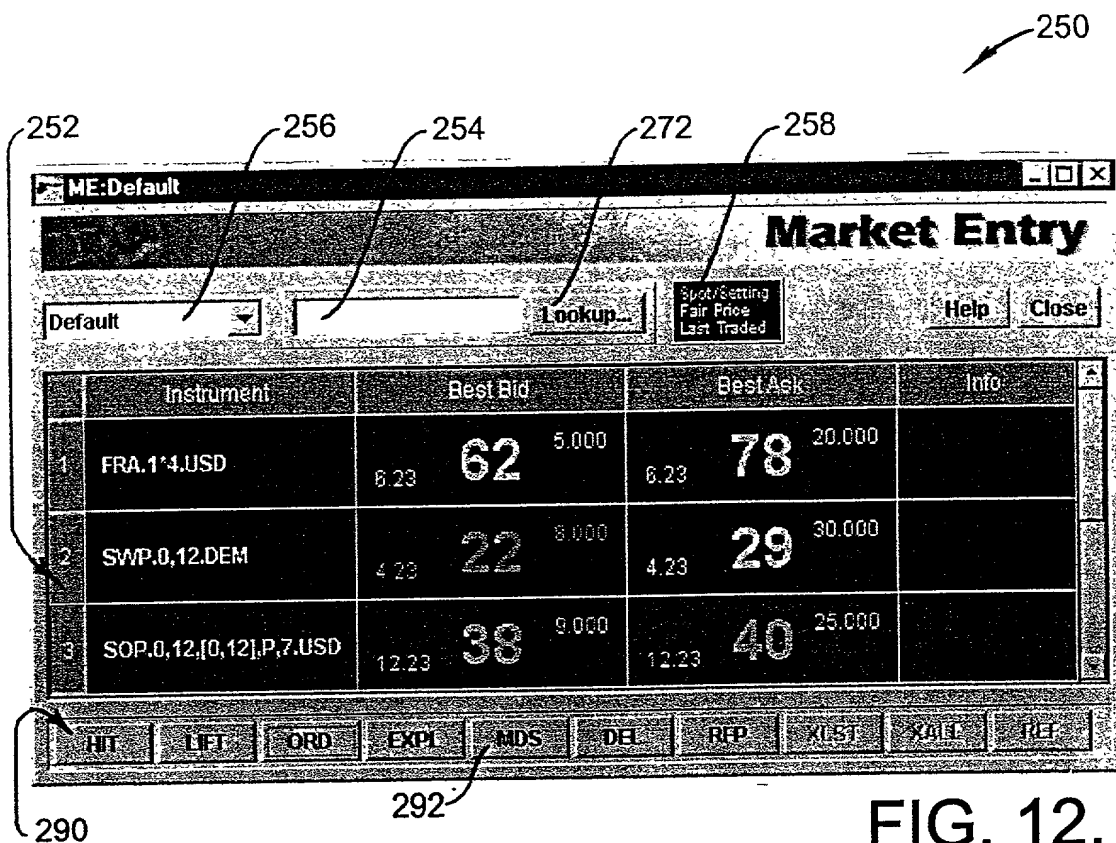


FIG. 12.

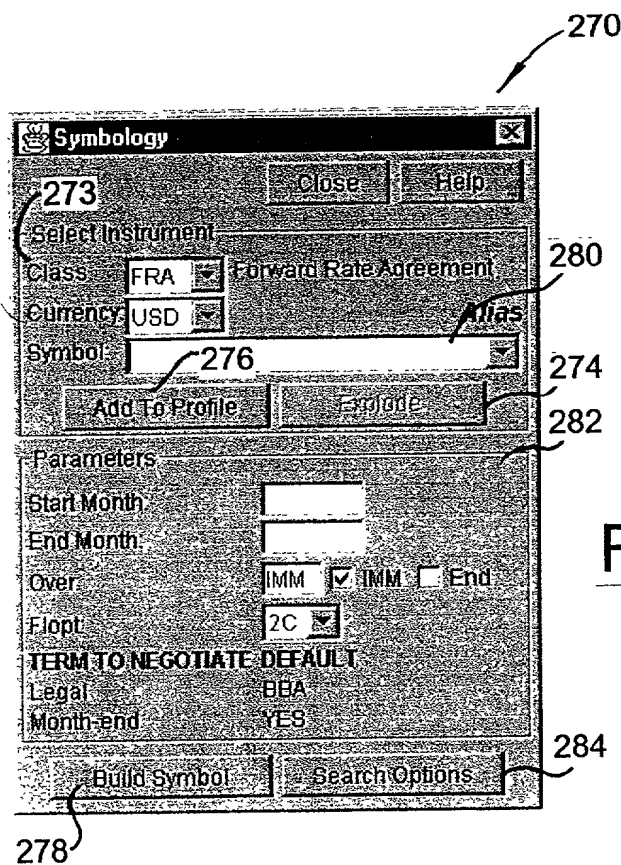


FIG. 13.

294

Place Passive Order [BUY]

FRA:2,5,1,3L USD #2

Order Type: ☒ Bid ☐ Ask

Price:

Quantity (mm):

Good Until: Logout

FIG. 14A.

296

Hit Order [SELL]

FRA:1,4,E,3L USD #1

Order Price: 5.5

Order Quantity: 25

FIG. 14B.

302

FRA:1*4 USD

Market Details

FRA:1*4 USD 304 306

	Bid Quantity	Bid Price	Ask Price	Ask Quantity	
			6.2380	12,000,000	A
			6.2378	9,000,000	A
			6.2378	11,000,000	A
A	5,000,000	6.2362			
A	12,000,000	6.2361			
Fair Price 7.456		Spot/Setting 0.352		Last Traded 7.345	

308

FIG. 15.

320

Outstanding Orders								-	□	×
Submit All		Refer All		Cancel All		Cancel		Help		Close
Status	Symbol	Order Type	Price	Quantity	Fair Price	Good Until	Submit			
OPNX	FRA.1*4 USD	Buy	6.2362	5,000,000		LOGOUT	SUBMIT			
OPNX	FRA.1*4 USD	Buy	6.2361	12,000,000		LOGOUT	SUBMIT			
OPNX	FRA.1*4 USD	Sell	6.2378	11,000,000		LOGOUT	SUBMIT			
OPNX	FRA.1*4 USD	Sell	6.2378	9,000,000		LOGOUT	SUBMIT			
OPNX	SWP 0.12 DEM	Buy	1.2322	8,000,000		LOGOUT	SUBMIT			
OPNX	SOP 0.12 10.12 P.7 USD	Buy	12.2336	8,000,000		LOGOUT	SUBMIT			
OPNX	SOP 0.12 10.12 P.7 USD	Sell	12.2340	25,000,000		LOGOUT	SUBMIT			
</										

FIG. 16.

330

Client Monitor										
Symbol	Action	Price	Quantity	Quantity	Commission	Settle	Process Flow	Settlement ID	Moment	RO
FRA 1*4 USD	Sell	12.0000	8,000,000	MGT New York	TBA	TBA	TBA	TBA	0.000	0.000

FIG. 17.

0907937-06101

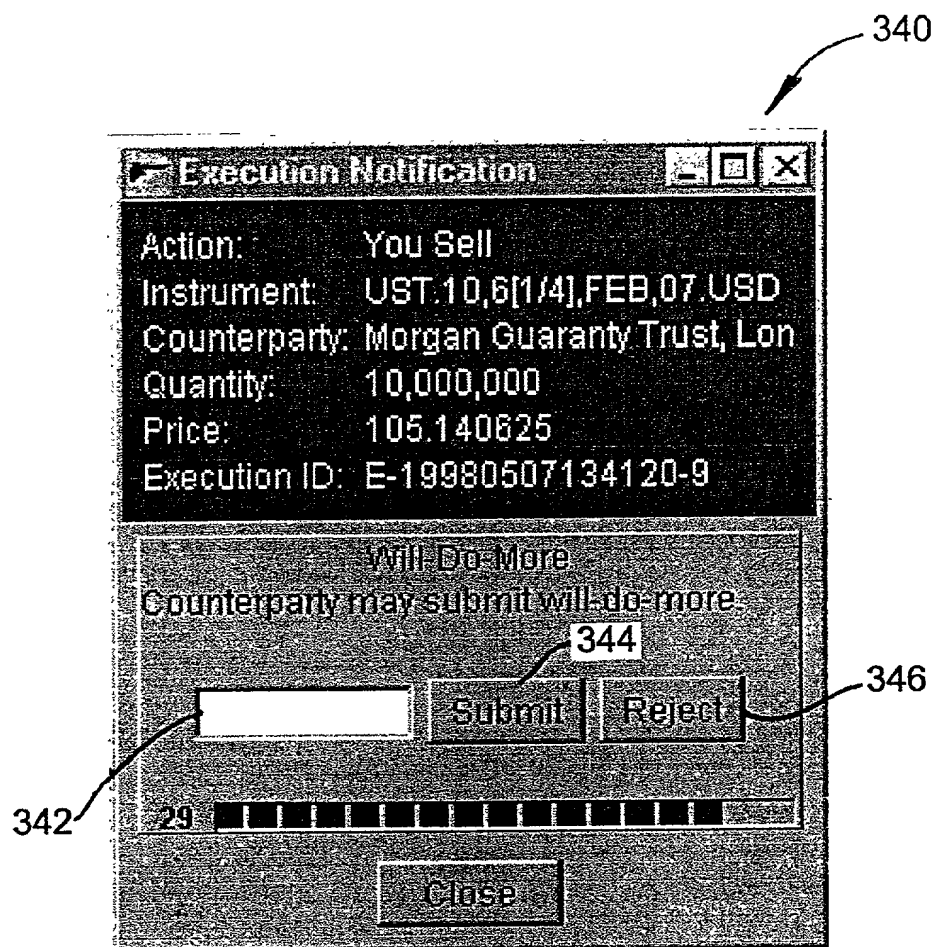


FIG. 18.

350

Action: You Buy Instrument: SWP.1,12.DEM Counterparty: JP Morgan Quantity: 3,000,000 Price: 3.4567 Execution ID: EXN-1223																																														
352	<table style="width: 100%; border-collapse: collapse;"> <tr> <th style="text-align: left; width: 30%;"></th> <th style="text-align: left; width: 35%;">Current Value</th> <th style="text-align: left; width: 35%;">Default Value</th> </tr> <tr> <td>Term</td> <td>BBA</td> <td>ISDA</td> </tr> <tr> <td>Legal:</td> <td>YES</td> <td>YES</td> </tr> <tr> <td>Month-end:</td> <td>3.2312</td> <td>3.2312</td> </tr> <tr> <td>First-Setting:</td> <td></td> <td></td> </tr> <tr> <td>Bond Exchange:</td> <td></td> <td></td> </tr> <tr> <td>9% 9/2000</td> <td></td> <td></td> </tr> <tr> <td>Volume:</td> <td>100</td> <td>100</td> </tr> <tr> <td>Price:</td> <td>94.31025</td> <td>94.31025</td> </tr> <tr> <td>Yield:</td> <td>9.036</td> <td>9.036</td> </tr> <tr> <td colspan="3" style="padding-top: 10px;">Bond Exchange:</td> </tr> <tr> <td>9% 9/2002</td> <td></td> <td></td> </tr> <tr> <td>Volume:</td> <td>100</td> <td>100</td> </tr> <tr> <td>Price:</td> <td>93.20316</td> <td>93.20316</td> </tr> <tr> <td>Yield:</td> <td>9.024</td> <td>9.024</td> </tr> </table>		Current Value	Default Value	Term	BBA	ISDA	Legal:	YES	YES	Month-end:	3.2312	3.2312	First-Setting:			Bond Exchange:			9% 9/2000			Volume:	100	100	Price:	94.31025	94.31025	Yield:	9.036	9.036	Bond Exchange:			9% 9/2002			Volume:	100	100	Price:	93.20316	93.20316	Yield:	9.024	9.024
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Volume:	100	100																																												
Price:	94.31025	94.31025																																												
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9% 9/2002																																														
Volume:	100	100																																												
Price:	93.20316	93.20316																																												
Yield:	9.024	9.024																																												
<div style="display: flex; justify-content: space-around; align-items: center;"> <div style="text-align: center;"> 360 <input type="button" value="Submit"/> </div> <div style="text-align: center;"> <input type="button" value="Accept"/> 358 </div> </div>																																														

FIG. 19.

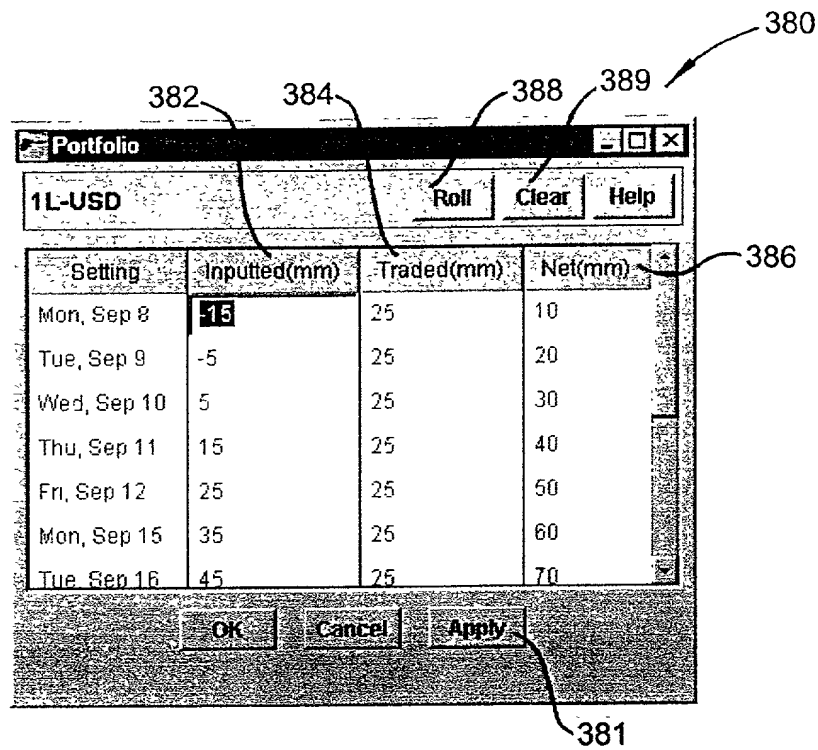


FIG. 20.

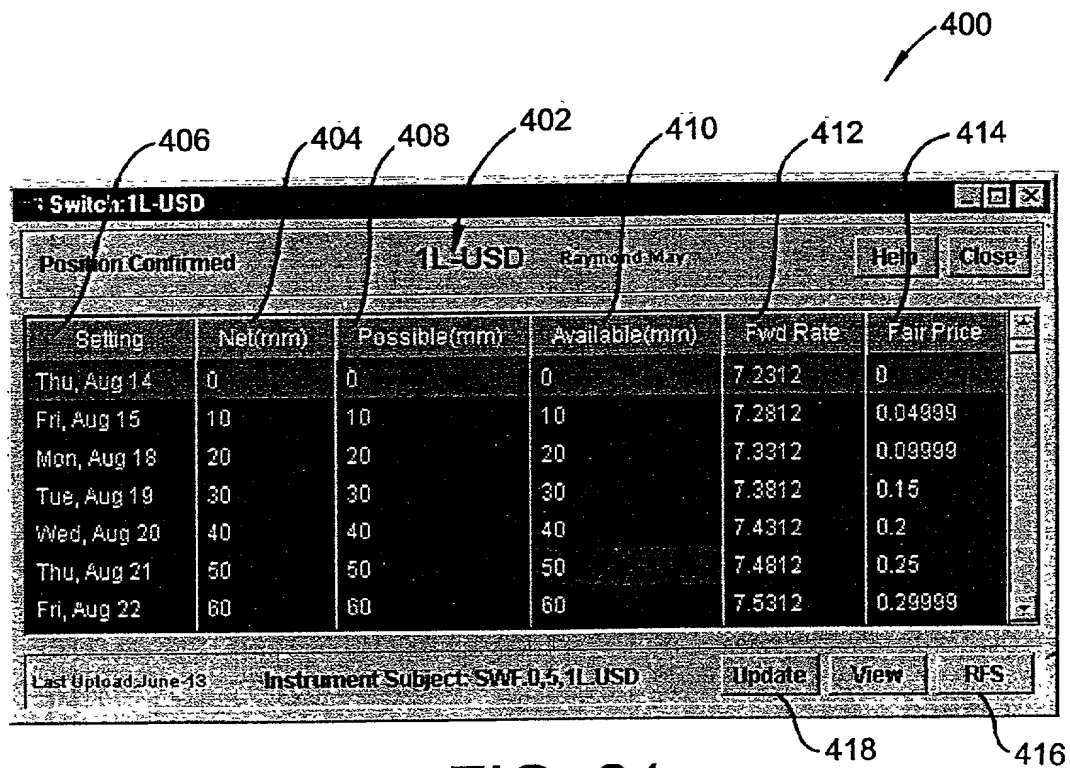


FIG. 21.

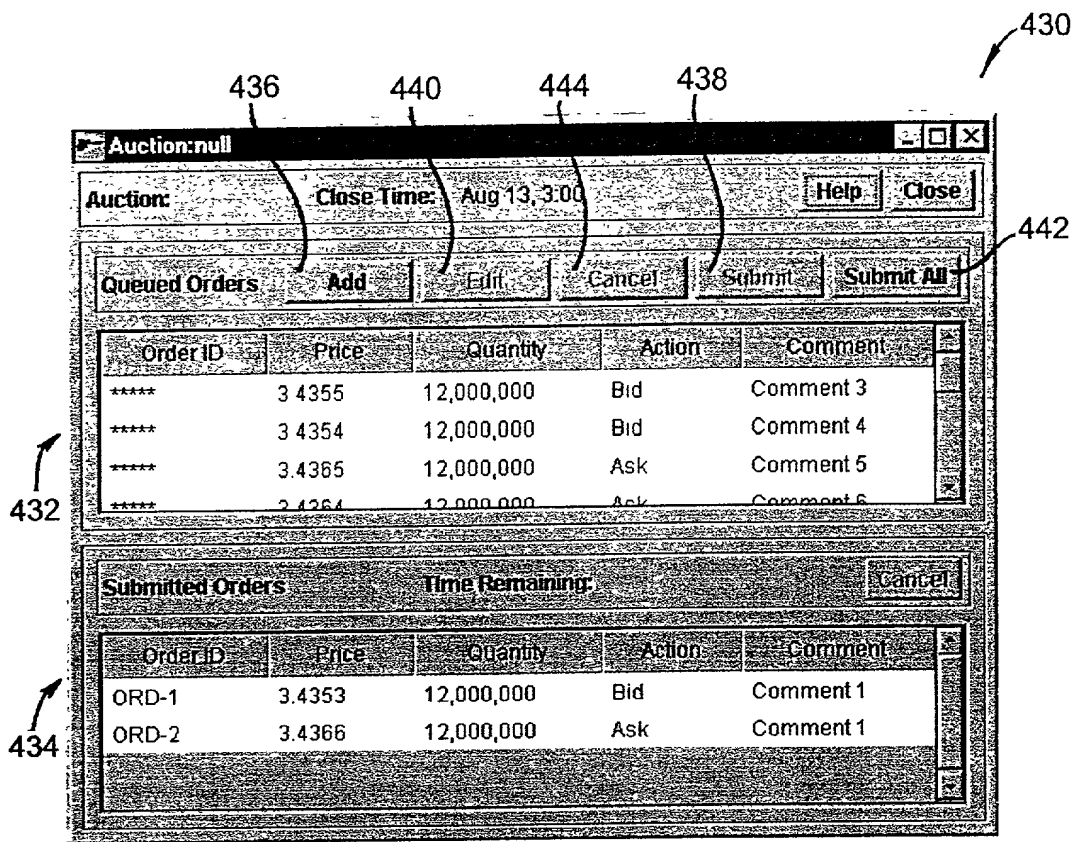


FIG. 22A.

Switch Auction		ID: SWAUSD11 Open: 5:31 AM Close: 5:37 AM			
Float COY	Status	Date	Position	Results	Rate
1L-USD	FINE TILL	Thu, May 7	100.0	0.0	
3L-USD	PENDING	Fri, May 8	-100.0	0.0	
6L-USD	PENDING	Mon, May 11	150.0	0.0	
1C-CAD	PENDING	Tue, May 12	200.0	0.0	
3C-CAD	PENDING	Wed, May 13	-250.0	0.0	
		Thu, May 14	0.0	0.0	
		Fri, May 15	0.0	0.0	
		Mon, May 18	0.0	0.0	

FIG. 22B.

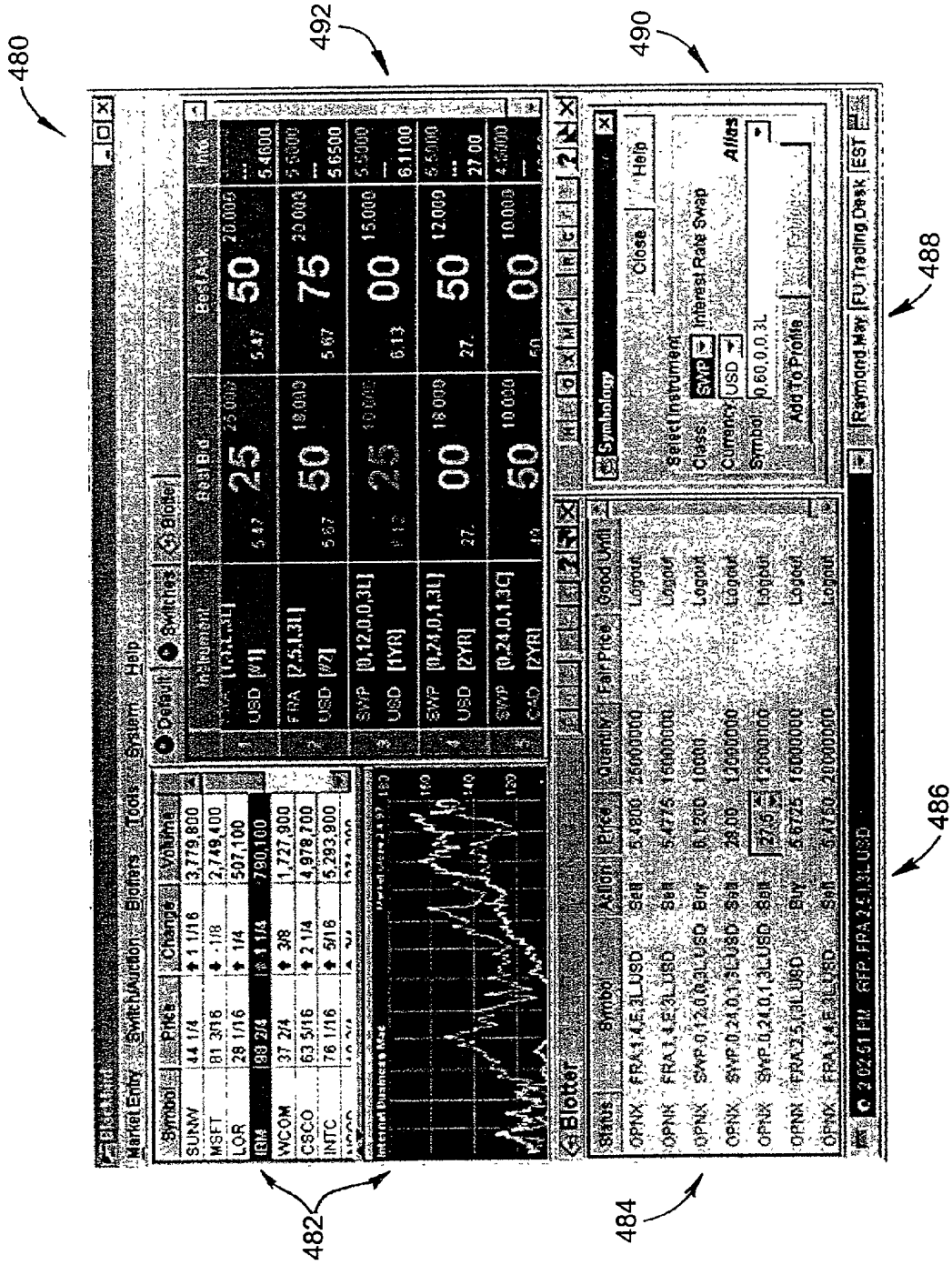


FIG. 23.

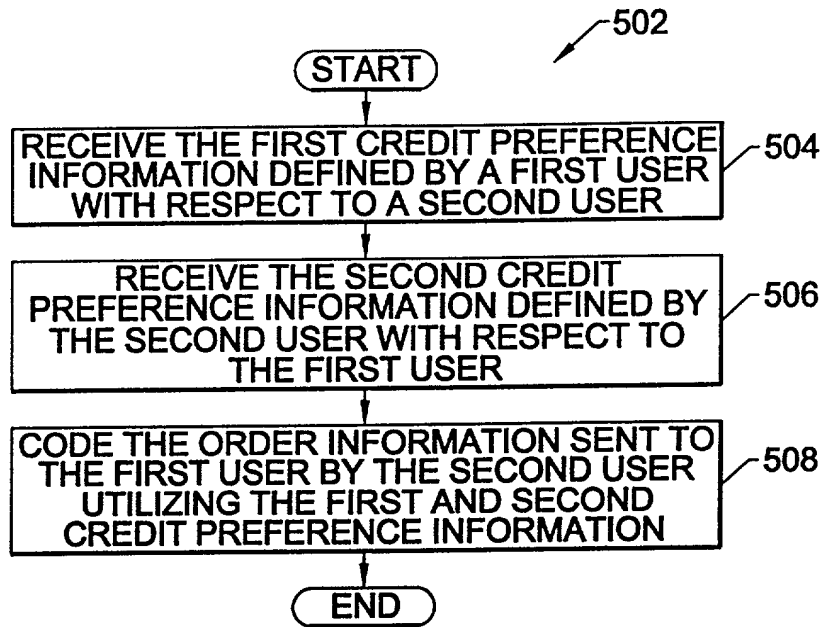


FIG. 24.

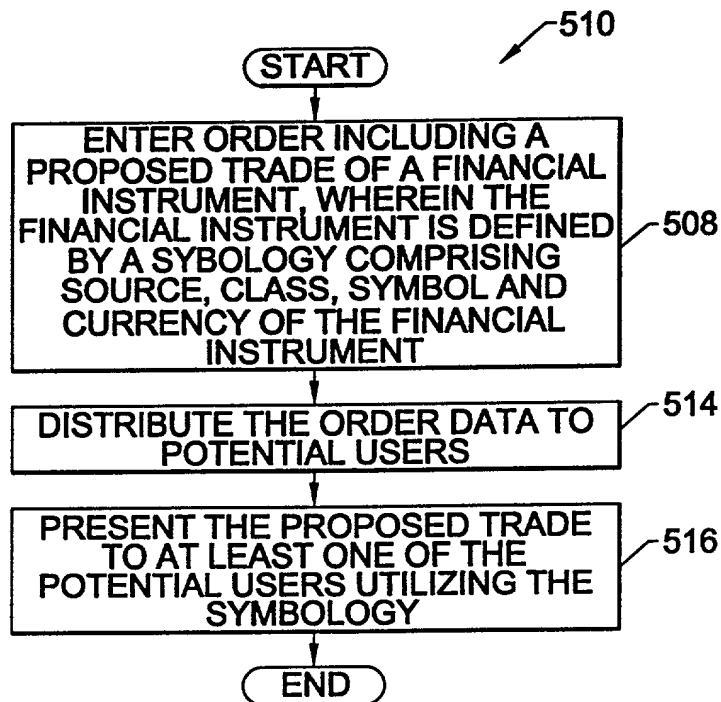


FIG. 25.

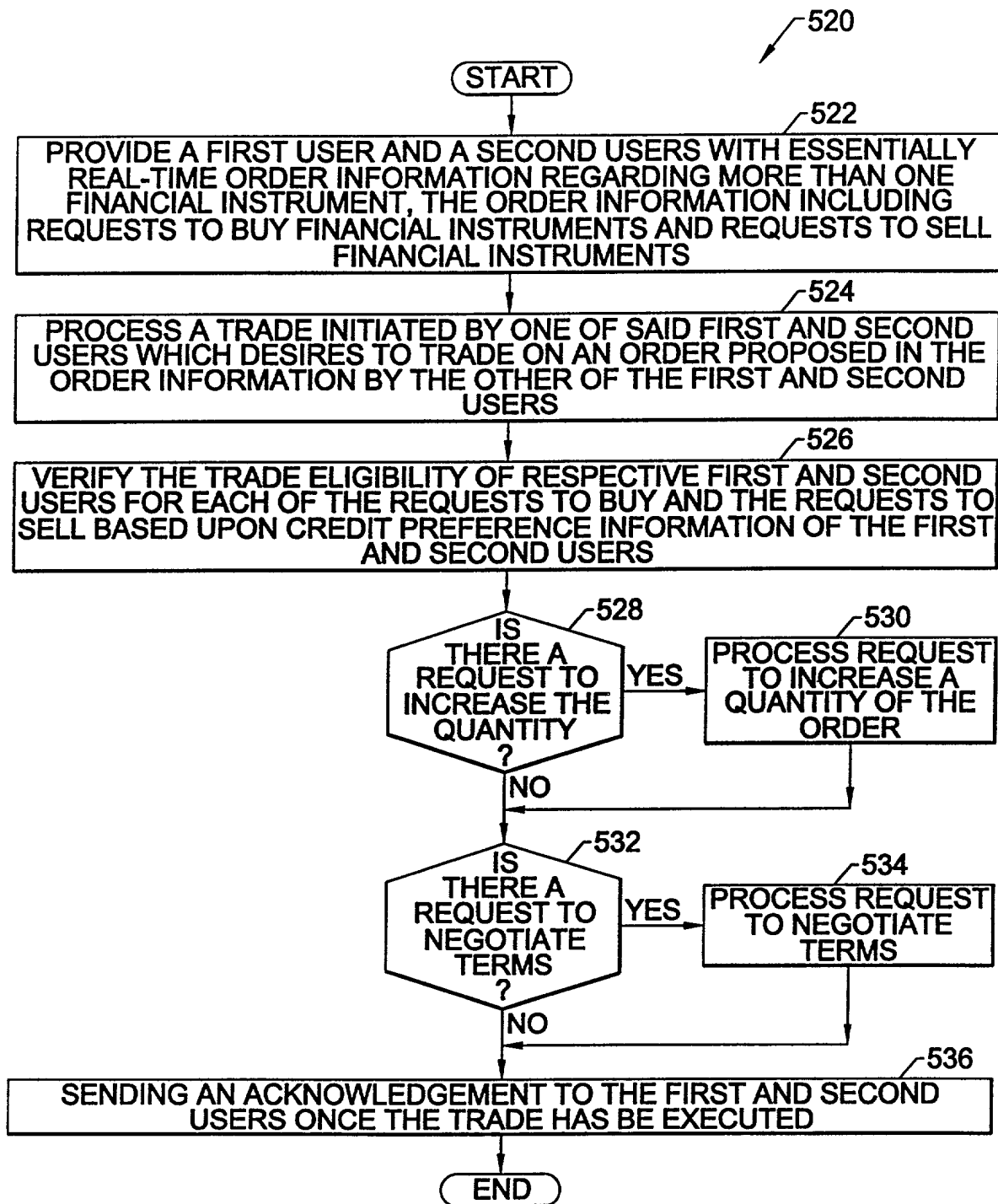


FIG. 26.

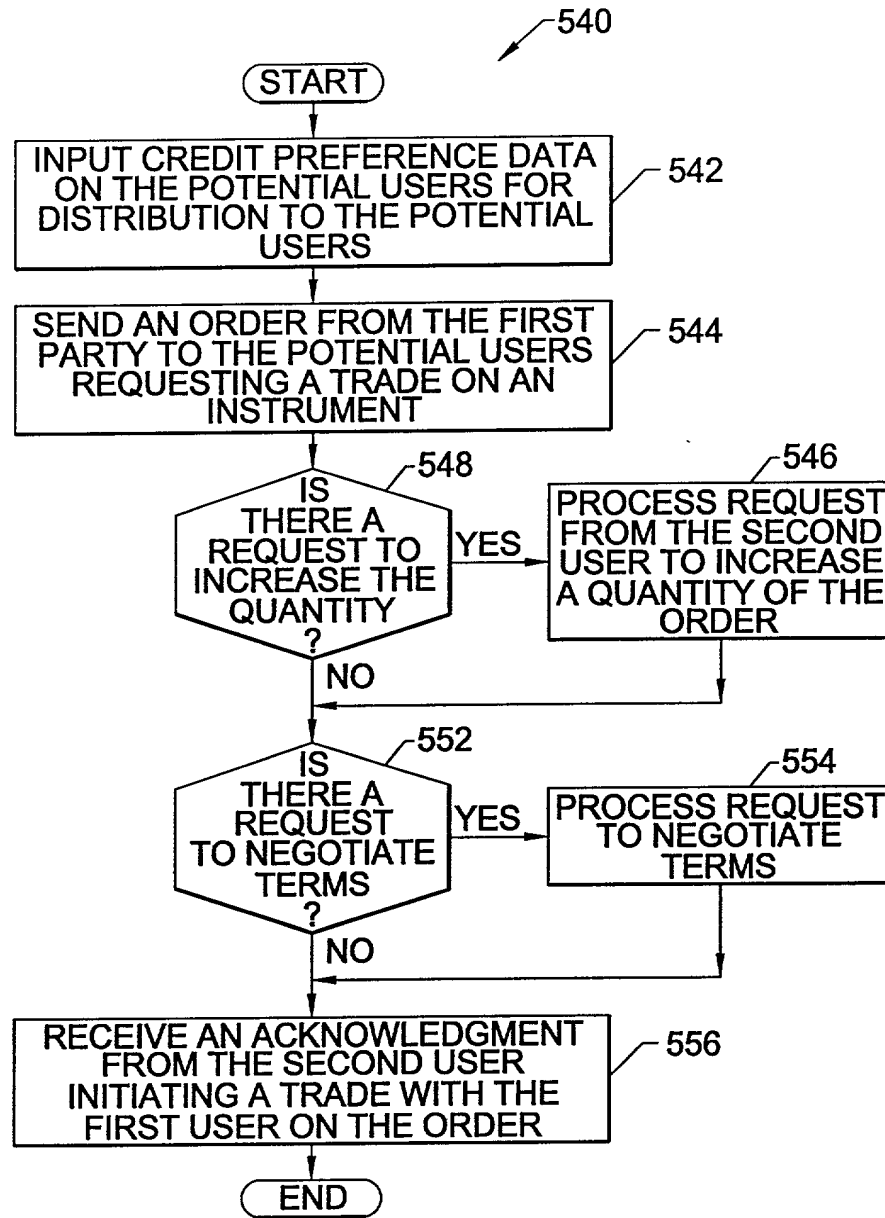


FIG. 27A.

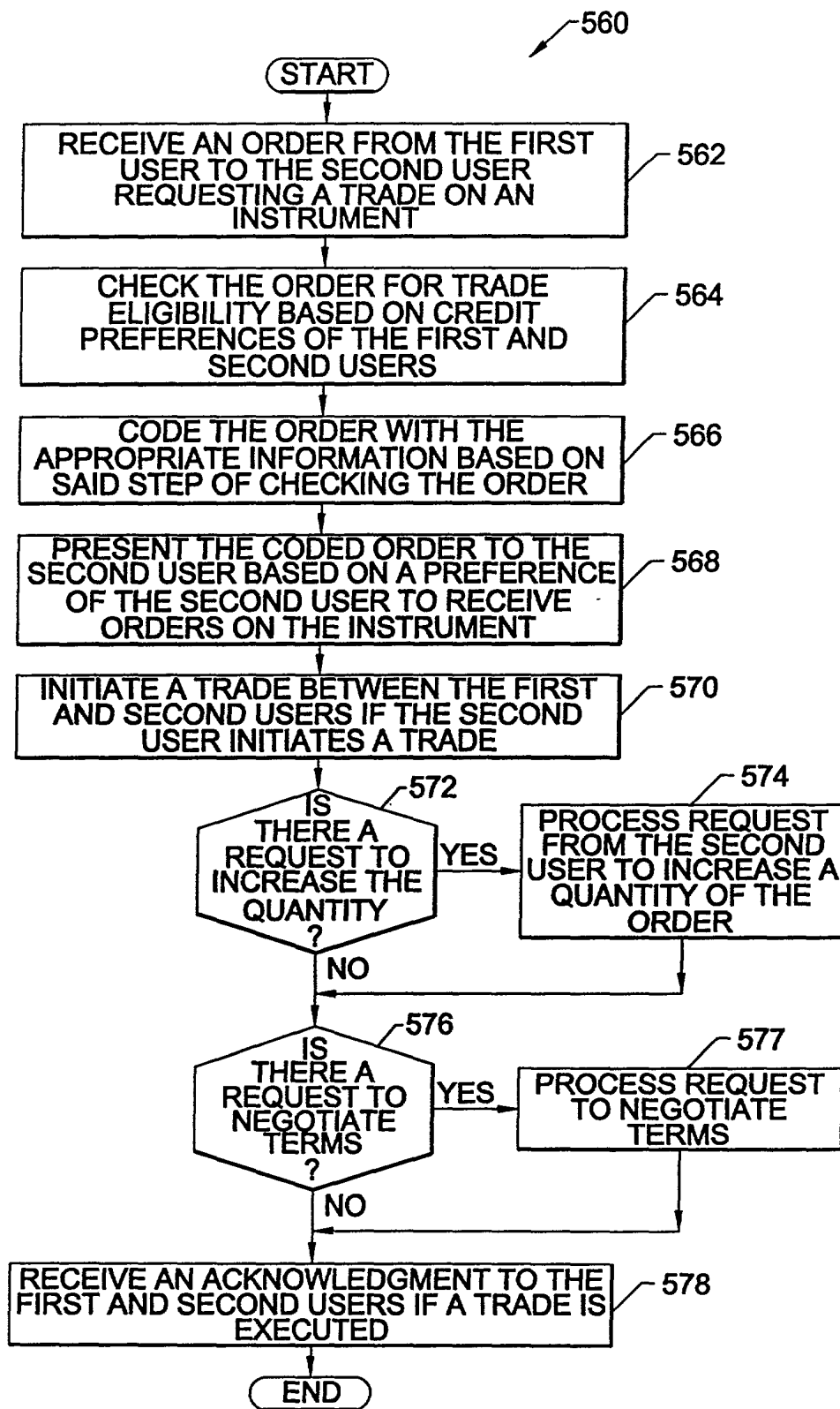


FIG. 27B.

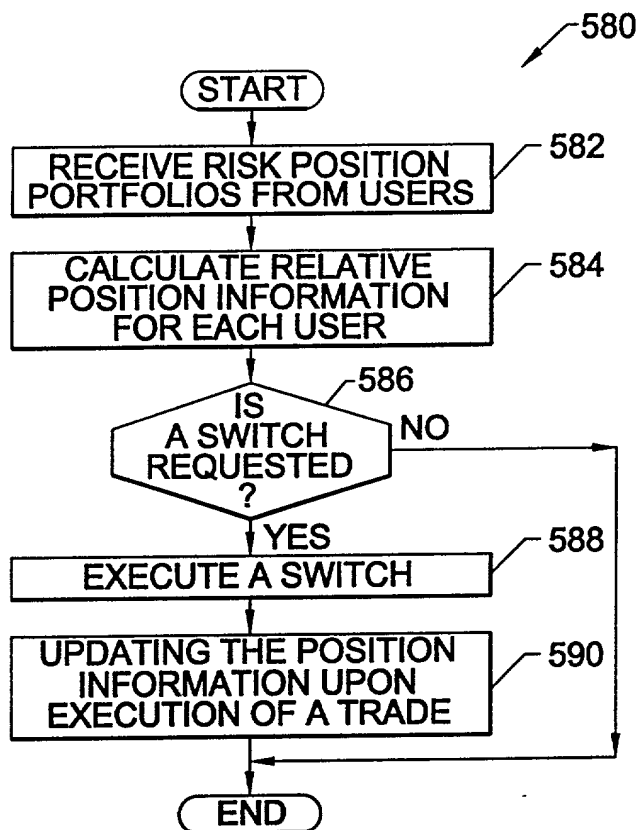


FIG. 28.

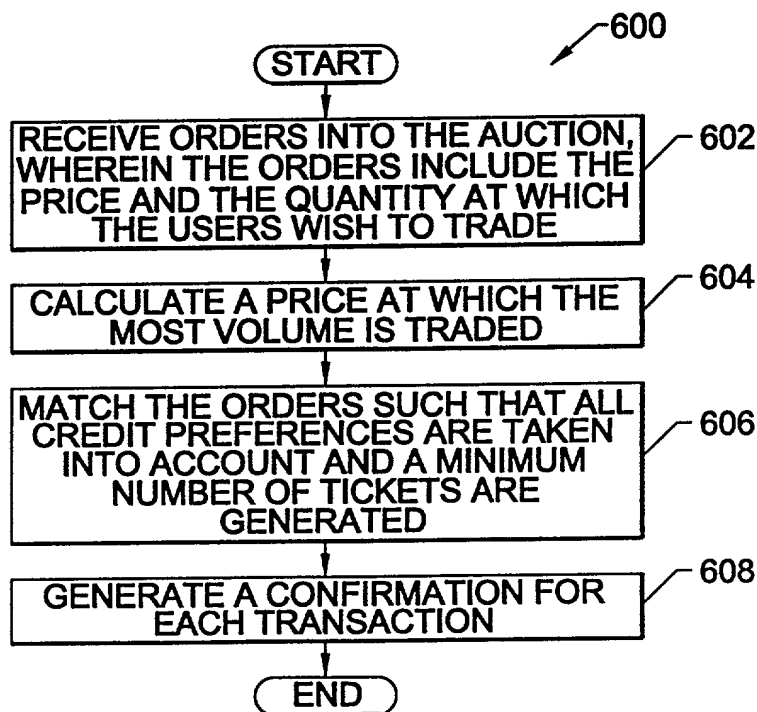
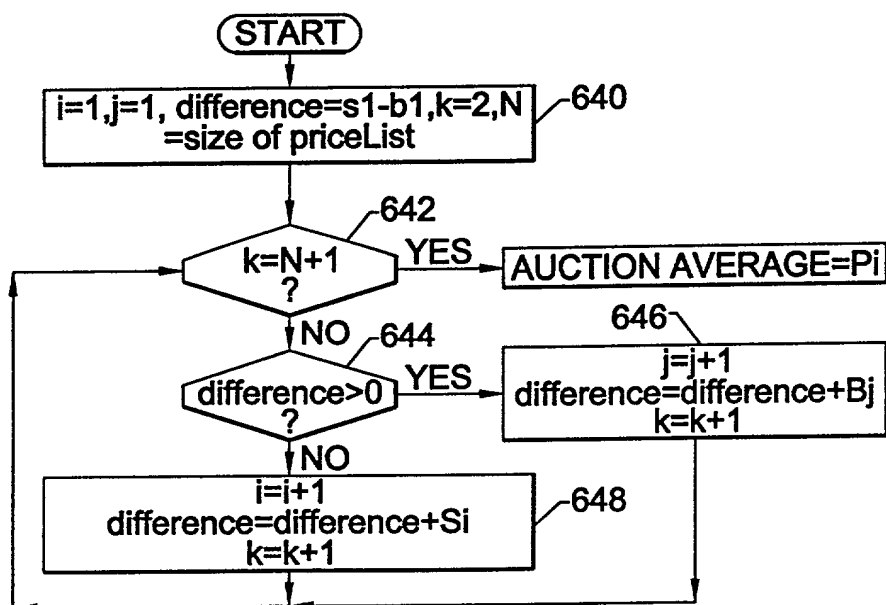
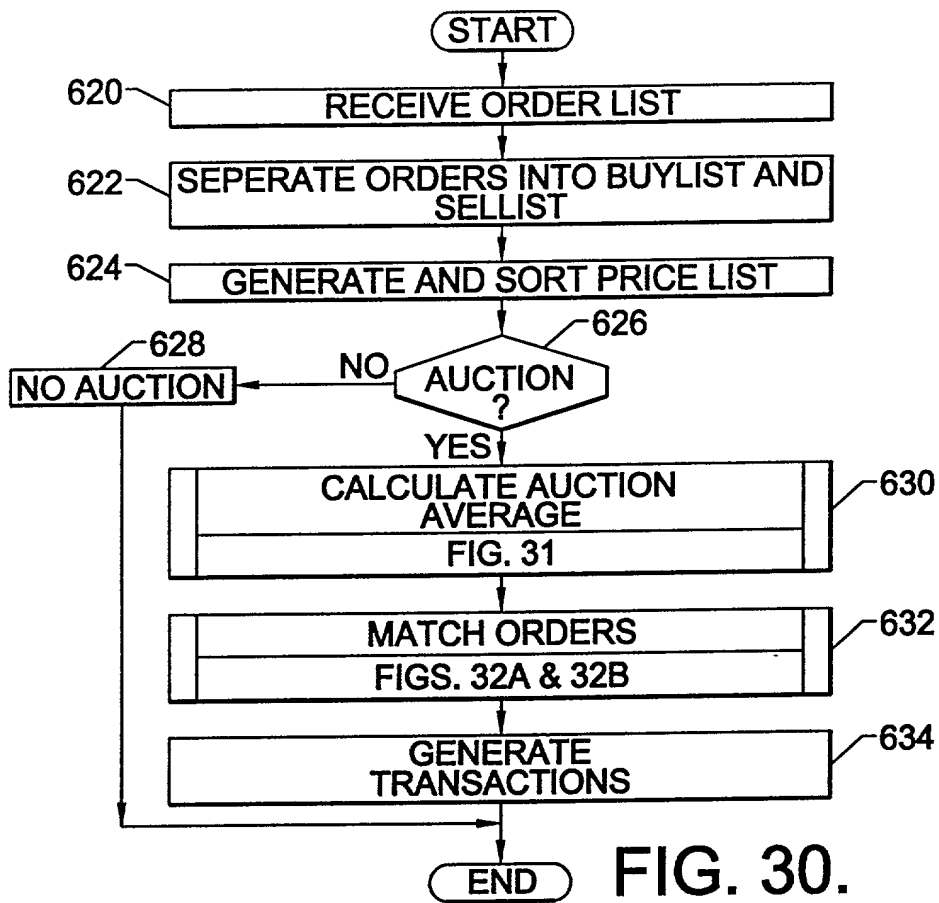


FIG. 29.



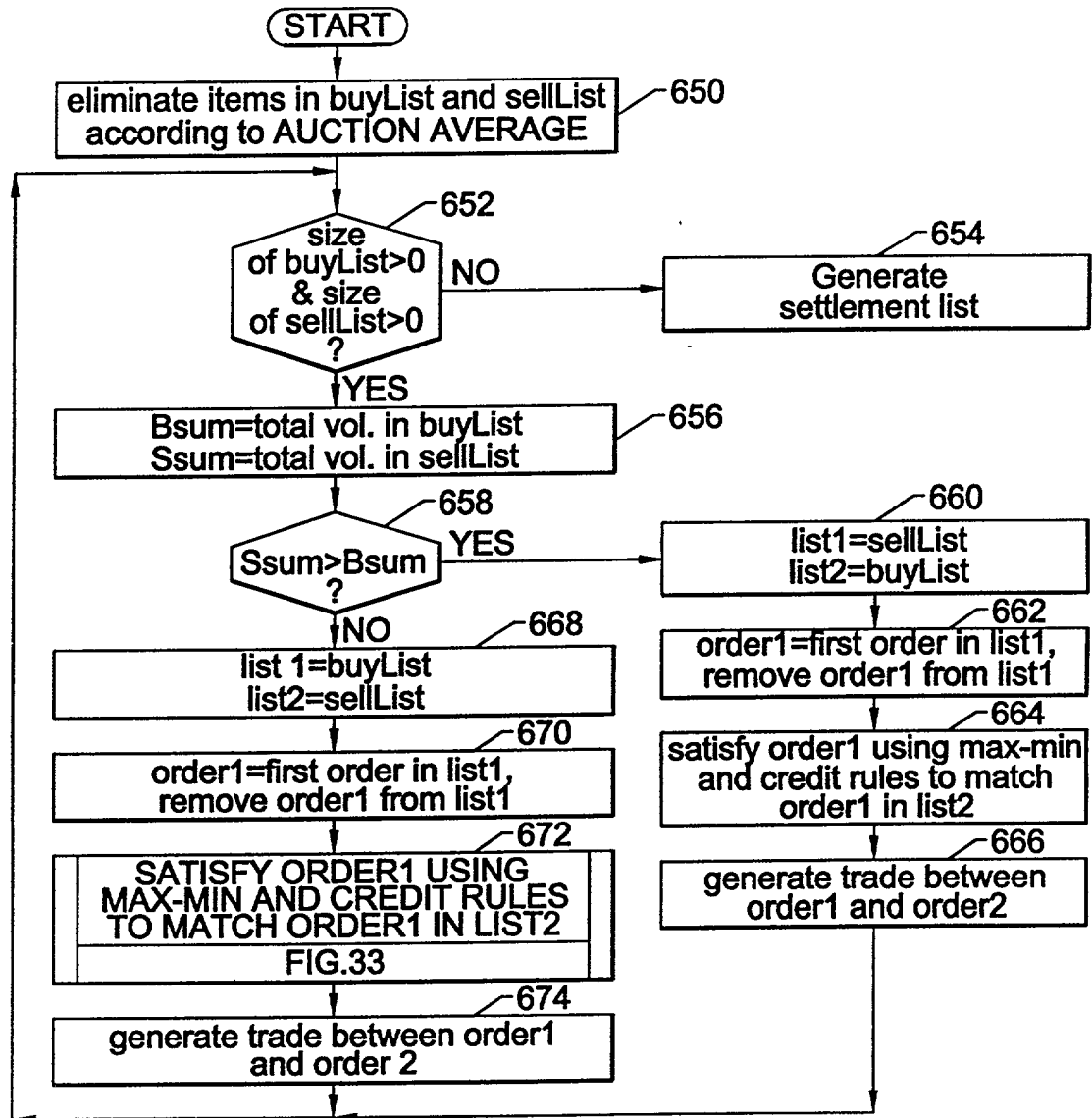


FIG. 32.

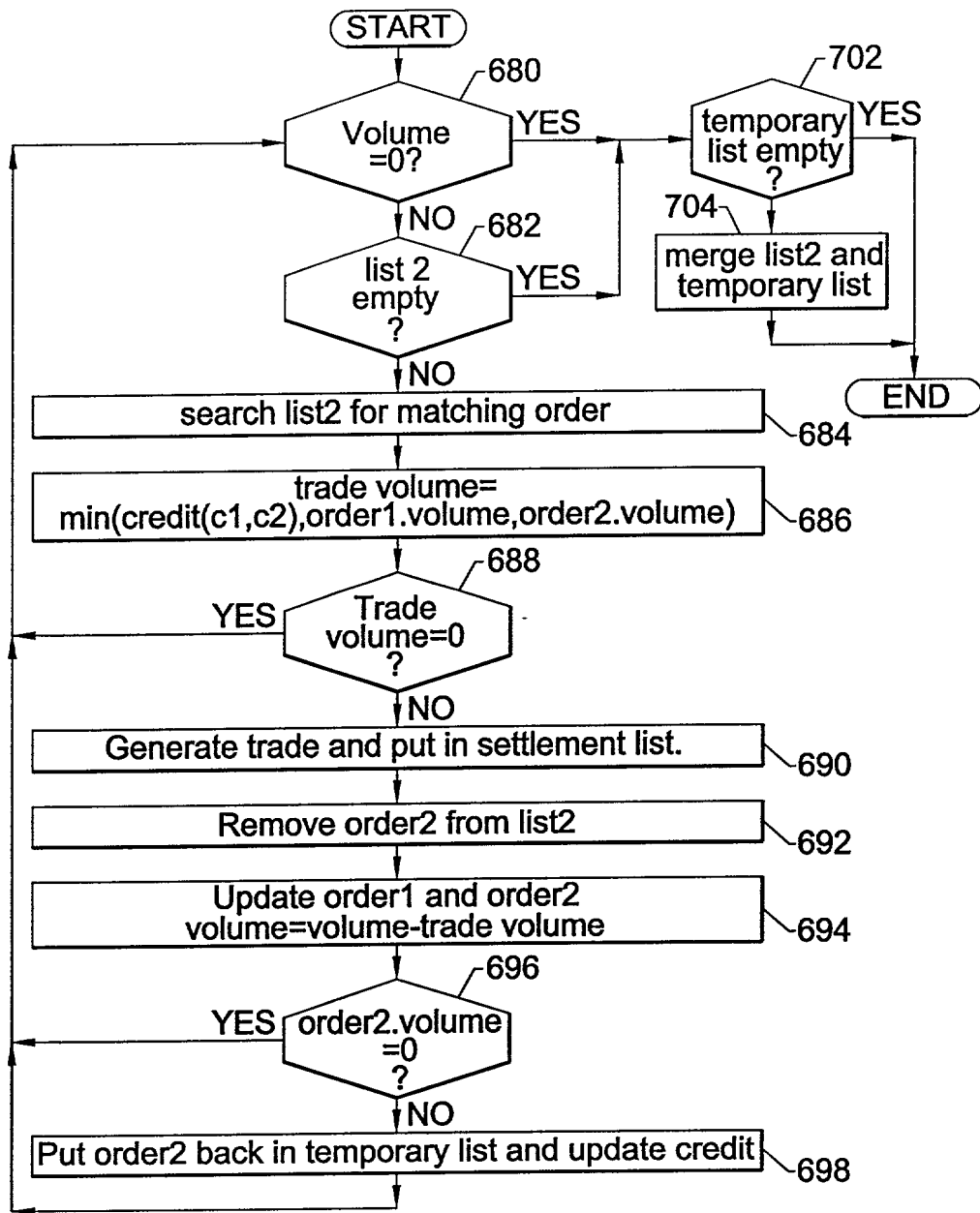
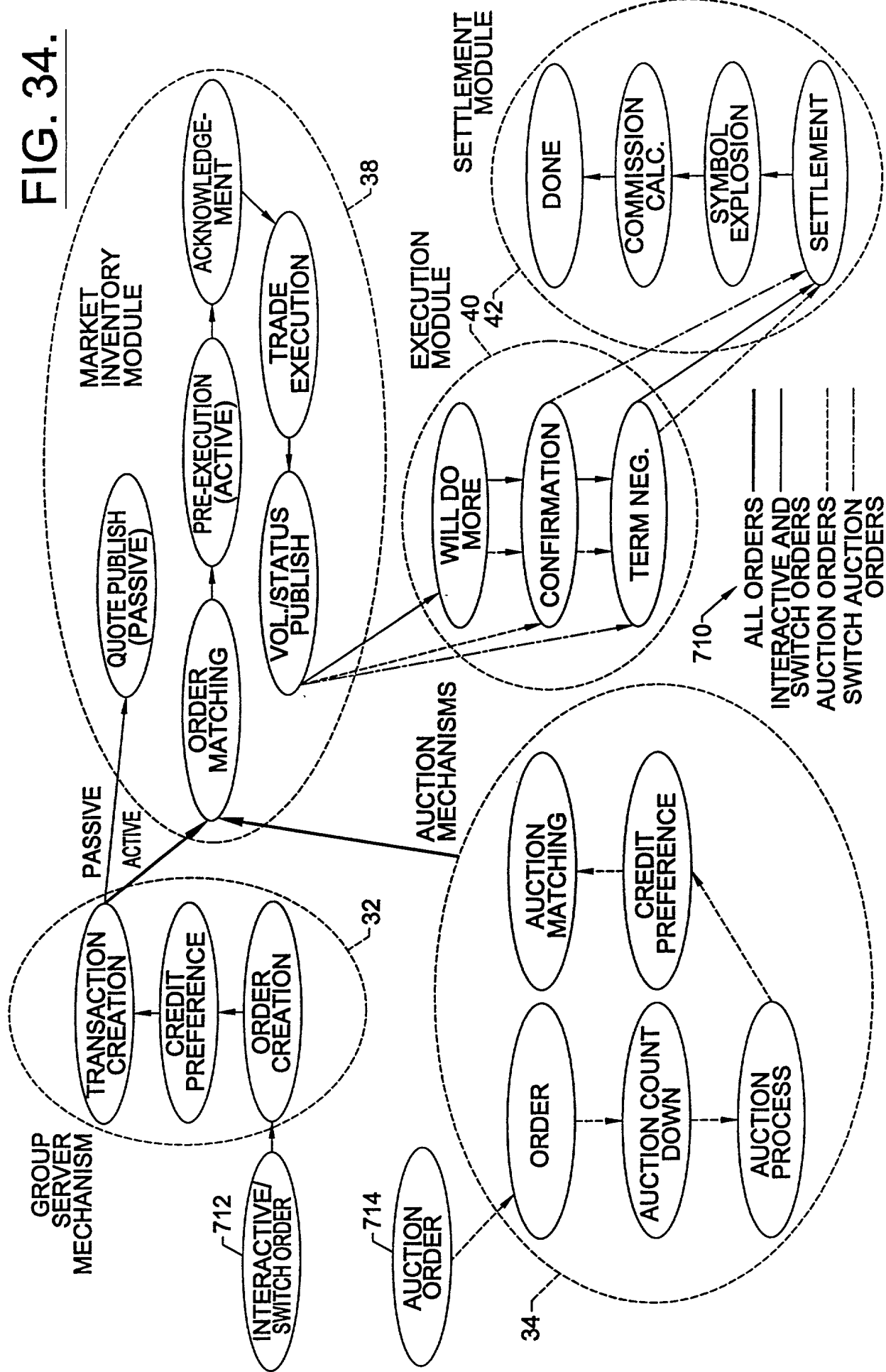


FIG. 33.



The form is titled "eCFO Login". It contains two input fields: "Username:" and "Password:". Below these fields is an oval button labeled "Submit".

Handwritten annotations: 750 points to the top right corner of the form; 752 points to the Username input field; 754 points to the Password input field.

FIG. 35

The form is titled "eCFO RFP Dealer Selection". It contains three main sections: "Instrument", "Dealers", and "Message".

Instrument: A text field containing "USD 5yr Spd". Handwritten annotation 762 points to this field.

Dealers: A grid of nine checkboxes, each followed by a bank name:

<input type="checkbox"/> Bank A	<input type="checkbox"/> Bank E	<input type="checkbox"/> Bank E
<input type="checkbox"/> Bank B	<input type="checkbox"/> Bank F	<input type="checkbox"/> Bank F
<input type="checkbox"/> Bank C	<input type="checkbox"/> Bank G	<input type="checkbox"/> Bank G
<input type="checkbox"/> Bank D	<input type="checkbox"/> Bank H	<input type="checkbox"/> Bank H

Handwritten annotation 760 points to the "Bank C" checkbox.

Message: A text field containing "Any Interest?". Handwritten annotation 764 points to this field.

On the right side of the form is an oval button labeled "Submit RFP". Handwritten annotation 755 points to the top right corner of the form.

FIG. 36

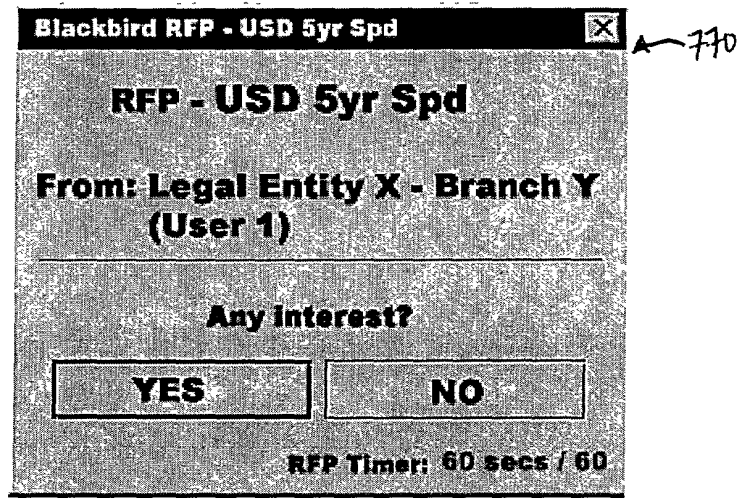


FIG. 37

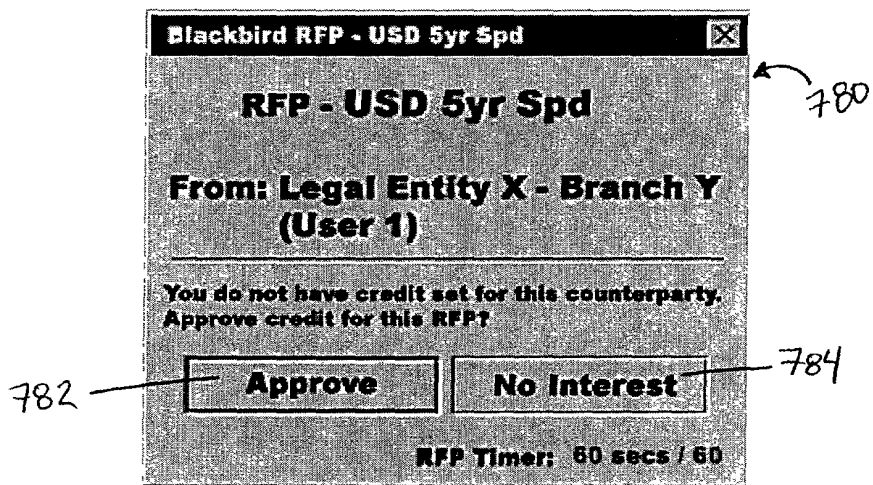


FIG. 38

eCFO RFP – USD 5yr Spd

Request for Price

USD 5yr Spd

Incoming RFP	Counterparty Bid	Counterparty Ask
USD 5 Yr Spd	99.25 / 50	100.5 / 50
Counterparty:		
Anonymous		
Credit Rating:		
Green		

FIG. 39

800

Active Mkts

- Orders
- Blotter
- Messages
- Chat Room
- RFP Poster

Incoming RFP	My Bid	My Offer
USD 5yr Spd Bank X 24	99.25 / 50	100.5 / 50
USD 10yr Spd Bank Y 15	133.25 / 50	
USD 5yr Spd Bank Z 8	99.50 / 50	100.5 / 50
USD 3yr Spd Bank A 8		87.25 / 50
USD 3yr Spd Bank B 8		87.50 / 50

Staging Area

USD 5yr Spd

[Space for other details... Requester's available credit? Auction Results?]

ADMIN: Welcome to Blackbird

No Trader River45

802

FIG. 40

805

eCFO RFP RA- USD 5yr Spd

Request for Price – Reverse Auction
USD 5yr Spd

Incoming RFP	Counterparty Bid	Counterparty Ask
USD 5 Yr Spd	99.25 / 50	100.5 / 50

Counterparty:
Dealer A

Credit Rating:
Green

Hit
Lift
Cancel

FIG. 41

807

Active Mkts

- Orders
- Blotter
- Messages
- Chat Room
- RFP - RA**

Outgoing RFP	Best Bid	Best Offer
USD 5yr Spd 24	99.25 / 50	100.5 / 50
USD 10yr Spd 15	133.25 / 50	
USD 5yr Spd 10	99.50 / 50	100.5 / 50
USD 3yr Spd 0		87.25 / 50
USD 3yr Spd 0		87.50 / 50

HIT

Limit Price
99.125

Total Quantity
125mm

Avg Price: 99.250

USD 5yr Spd

Bid Quantity/Price	Ask Price/Quantity
50mm 99.25	100.625 50mm
25mm 99.25	100.50mp 50mm
50mm 99.125	
50mm 99.00	

LIFT

Limit Price
[]

Total Quantity
[]

Avg Price: []

ADMIN: Welcome to Blackbird
Rio Trader River45

FIG. 42

```
graph TD
    Start([Start]) --> Select[Select:  
A. Reveal Name (Y/N)  
B. Request for Price RFP (bid or offer)  
C. Notional Amount  
D. Time allowed before RFP expires]
    Select --> SendRFP[Send RFP]
    SendRFP -- "to one or many dealers" --> NewRFP{New RFP?}
    NewRFP -- Y --> FilterCredit[Filter Credit]
    FilterCredit --> CreditPref[(Credit Preferences)]
    CreditPref --> CreditApp{Credit Approved?}
    CreditApp -- N --> Notify[Notify customer and dealers of credit issue]
    CreditApp -- Y --> DisplayRFP[Display RFP to Dealer]
    Notify --> NegotiateCredit[Negotiate Credit]
    NegotiateCredit -- "If credit updated" --> RespondRFP[Respond to RFP]
    DisplayRFP --> RespondRFP
    RespondRFP --> Agree{Agree?}
    Agree -- N --> Cancel{Cancel?}
    Agree -- Y --> ExecWillDoMore[Exec Will-Do-More]
    Cancel -- Y --> CancelBox[Cancel]
    Cancel -- N --> NegotiatePrice[Negotiate Price & Terms]
    NegotiatePrice --> Select
    ExecWillDoMore --> TermNegotiation[Term Negotiation]
    TermNegotiation --> DisplayTrade[Display Trade:  
• Counterparties  
• Price & Terms  
• Underlying Instruments]
    DisplayTrade -- STP --> SendTradeDetails[Send Trade Details]
    SendTradeDetails --> End([End])
```

Handwritten annotations in the flowchart:

- 809: Points to the 'Select' box.
- 810: Points to the 'Send RFP' box.
- 811: Points to the 'Filter Credit' box.
- 812: Points to the 'Credit Preferences' cylinder.
- 813: Points to the 'Notify customer and dealers of credit issue' box.
- 814: Points to the 'Display RFP to Dealer' box.
- 815: Points to the 'Negotiate Credit' box.
- 816: Points to the 'Respond to RFP' box.
- 817: Points to the 'Negotiate Price & Terms' box.
- 818: Points to the 'Exec Will-Do-More' box.
- 820: Points to the 'Term Negotiation' box.
- 822: Points to the 'Display Trade' box.
- 824: Points to the 'Send Trade Details' box.

FIG. 43